

# Euronext Dublin - Daily Bond Index Report

Thursday 27 September, 2018



28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 27-Sep-2018	Previous Close Value 26-Sep-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.94	112.91	0.026%	-0.98%	-1.82%	-2.48%	12.94%	6.23	6.17	1.01
All Bond Index (Return)	203.11	203.04	0.033%	-0.76%	-1.11%	-0.50%	103.11%	6.23	6.17	1.01
Under 3 Bond Index (Clean)	82.20	82.23	-0.043%	-0.41%	-1.29%	-3.71%	-17.80%	1.05	1.05	-0.44
Under 3 Bond Index (Return)	142.44	142.49	-0.029%	-0.07%	-0.19%	-0.46%	42.44%	1.05	1.05	-0.44
Under 5 Bond Index (Clean)	95.76	95.79	-0.035%	-0.48%	-1.25%	-2.97%	-4.24%	1.93	1.94	-0.15
Under 5 Bond Index (Return)	168.16	168.20	-0.025%	-0.21%	-0.38%	-0.35%	68.16%	1.93	1.94	-0.15
Under 10 Bond Index (Clean)	107.72	107.74	-0.021%	-0.78%	-1.51%	-2.65%	7.72%	3.86	3.84	0.43
Under 10 Bond Index (Return)	189.90	189.92	-0.012%	-0.54%	-0.74%	-0.57%	89.90%	3.86	3.84	0.43
5 Plus Bond Index (Clean)	128.79	128.69	0.078%	-1.40%	-2.29%	-2.03%	28.79%	9.91	9.79	1.21
5 Plus Bond Index (Return)	231.39	231.20	0.083%	-1.23%	-1.74%	-0.61%	131.39%	9.91	9.79	1.21
10 Plus Bond Index (Clean)	139.01	138.74	0.197%	-1.72%	-2.89%	-1.80%	39.01%	14.99	14.76	1.57
10 Plus Bond Index (Return)	259.88	259.35	0.201%	-1.57%	-2.44%	-0.18%	159.88%	14.99	14.76	1.57

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	100.23	4.24	344	104.47	0.00	8,835	8,856	9230
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.56	1.22	101	104.78	0.00	7,090	7,343	7429
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.75	5.56	344	112.31	0.00	6,022	6,429	6764
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.64	2.00	162	109.64	0.00	10,661	11,476	11689
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.10	4.71	344	115.81	0.00	6,806	7,561	7882
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.02	0.43	196	103.45	0.00	6,828	7,034	7063
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.80	0.00	351	99.80	0.00	5,000	4,990	4990
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.93	2.04	191	118.97	0.00	6,483	7,581	7714
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.72	1.80	193	118.52	0.00	8,031	9,374	9518
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.84	2.93	198	133.77	0.00	11,490	15,034	15370
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.09	0.37	135	102.46	0.00	11,319	11,556	11597
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.97	0.33	135	99.31	0.00	7,862	7,781	7807
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.95	0.89	135	113.83	0.00	9,402	10,619	10702
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.84	0.58	163	98.42	0.00	4,000	3,913	3937
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.17	0.63	135	101.80	0.00	5,292	5,354	5387
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.45	1.21	221	105.66	0.00	8,546	8,926	9030



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## Bond Index Constituent

Clean Price Performance			Index Price 27-Sep-2018	Previous Index Price 26-Sep-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.23	100.28	-0.042%	-0.372%	-1.189%	-3.660%	-0.48	0.05	0.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.56	103.61	-0.049%	-0.282%	-1.017%	-3.445%	-0.57	0.71	0.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.75	106.81	-0.053%	-0.429%	-1.363%	-4.326%	-0.52	0.99	1.00
IE0034074488	3407448	4.5 Treas Bnd 2020	107.64	107.69	-0.041%	-0.454%	-1.390%	-3.559%	-0.42	1.50	1.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.10	111.14	-0.032%	-0.487%	-1.479%	-3.724%	-0.39	1.92	1.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.02	103.02	-0.001%	-0.466%	-0.842%	-0.869%	-0.07	3.41	3.41
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.80	99.79	0.001%	-0.564%	-0.818%	-0.085%	0.05	4.05	4.05
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.93	116.99	-0.048%	-0.840%	-1.669%	-2.527%	0.10	4.14	4.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.72	116.75	-0.028%	-0.950%	-1.725%	-2.346%	0.31	5.03	5.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.84	130.91	-0.054%	-1.230%	-2.124%	-3.315%	0.52	5.61	5.58
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.09	102.06	0.028%	-1.176%	-1.679%	-0.817%	0.72	7.35	7.30
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.97	98.88	0.091%	-1.428%	-1.865%		1.01	9.23	9.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.95	112.84	0.097%	-1.533%	-2.325%	-2.276%	1.20	10.29	10.17
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.84	97.67	0.168%	-1.367%	-2.389%		1.47	13.31	13.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.17	100.99	0.181%	-1.984%	-3.156%	-2.459%	1.63	16.03	15.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.45	104.09	0.340%	-1.937%	-3.621%	-1.155%	1.79	20.66	20.30

Return Price Performance			Index Price 27-Sep-2018	Previous Index Price 26-Sep-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.47	104.50	-0.029%	-0.039%	-0.093%	-0.434%	-0.48	0.05	0.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.78	104.82	-0.036%	0.032%	0.021%	-4.393%	-0.57	0.71	0.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.31	112.36	-0.036%	-0.021%	-0.019%	-0.381%	-0.52	0.99	1.00
IE0034074488	3407448	4.5 Treas Bnd 2020	109.64	109.67	-0.029%	-0.144%	-0.371%	-4.461%	-0.42	1.50	1.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.81	115.84	-0.020%	-0.150%	-0.374%	-0.491%	-0.39	1.92	1.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.45	103.44	0.002%	-0.406%	-0.650%	-1.058%	-0.07	3.41	3.41
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.80	99.79	0.001%	-0.564%	-0.818%	-0.085%	0.05	4.05	4.05
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.97	119.02	-0.039%	-0.587%	-0.853%	-3.273%	0.10	4.14	4.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.52	118.54	-0.019%	-0.726%	-1.011%	-3.004%	0.31	5.03	5.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.77	133.82	-0.042%	-0.910%	-1.115%	-4.198%	0.52	5.61	5.58
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.46	102.43	0.030%	-1.102%	-1.440%	-1.059%	0.72	7.35	7.30
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.31	99.21	0.094%	-1.358%	-1.642%		1.01	9.23	9.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.83	113.72	0.102%	-1.370%	-1.809%	-2.769%	1.20	10.29	10.17
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.42	98.25	0.172%	-1.263%	-2.063%		1.47	13.31	13.12

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.80	101.62	0.185%	-1.853%	-2.749%	-2.847%	1.63	16.03	15.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.66	105.30	0.342%	-1.780%	-3.145%	-1.611%	1.79	20.66	20.30